

FTSE Global Resource Protection Select Index

FACTSHEET

FTSE Global Resource Protection Select Index

The Refinitiv Global Resource Protection Select Index captures the performance of stocks that tend to reduce the use of materials, energy or water, and to find more eco-efficient solutions by improving supply chain management. The index uses Resource Use Scores under ESG methodology to capture these criteria. The index excludes industries like Tobacco and Coal and also excludes companies that are in the business of Unconventional Oil & Gas Production and Drilling or are in the business of Arms & Ammunitions Manufacturing or Manufacturing for Military.

The index tracks the price return of 30 publicly traded equities across the world that display relatively high Resource Use scores, in addition to high dividend and low volatility.

The Refinitiv Global Resource Protection Select Index is float adjusted and market capitalization weighted where each stock's weight in the index is proportional to its float-adjusted market value. The index has price return and total return variants available.

BENCHMARK REGULATION

Neither FTSE International Limited nor Refinitiv Benchmark Services (UK) Limited nor any other member of the London Stock Exchange Group plc group of companies, is the benchmark administrator of the FTSE Global Resource Protection Select Index.

AVAILABLE INDEX VARIANTS

.TRGRPSE1- FTSE Global Resource Protection Select Index

.TRGRPSET1- FTSE Global Resource Protection Select TR Index

INDEX CHARACTERISTICS

Index RIC	.TRGRPSE1
Number of Constituents	30
	Mkt Cap (EUR Millions)
Largest	48449331
Smallest	27209183
Average	33635052
Median	31397700

Selection:

1. Index Universe is made up using FR Asia, FR Americas and FR Europe indices. 600 securities with highest free float market capitalization are taken from each region.

2. All eligible stocks with ADTV smaller than EUR 5mn are removed from the universe.
3. Next, remaining stocks are sorted based on their Refinitiv Resource Use scores, and the top 900 stocks with highest scores are selected.
4. Next, remaining stocks are sorted in descending order in terms of 12-month historical dividend yield and the top 120 (highest dividend yield) stocks are selected.
5. Next, stocks are sorted in ascending order in terms of volatility (maximum between the 3-month and 12-month historical volatility). For each economic sector, maximum 7 stocks are kept and for each country, maximum 5 stocks are kept. In both, selection is based on lowest volatility.
6. The final index composition is obtained by keeping the 30 stocks with the lowest volatilities.

Rebalance: Quarterly

Index Distribution: Via Eikon and SFTP

TOP 10 CONSTITUENTS

Company Name	Sector	Weight
OVERSEA-CHINESE BANKING CORPORATION LTD	Financials	4.80%
DBS GROUP HOLDINGS LTD	Financials	4.65%
UNITED OVERSEAS BANK LTD	Financials	4.51%
ORANGE SA	Technology	4.27%
NATURGY ENERGY GROUP SA	Utilities	3.94%
ENGIE	Utilities	3.83%
RED ELECTRICA CORPORACION SA	Utilities	3.73%
KINDER MORGAN INC	Energy	3.61%
ENEL SPA	Utilities	3.47%
SNAM SPA	Energy	3.40%

Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

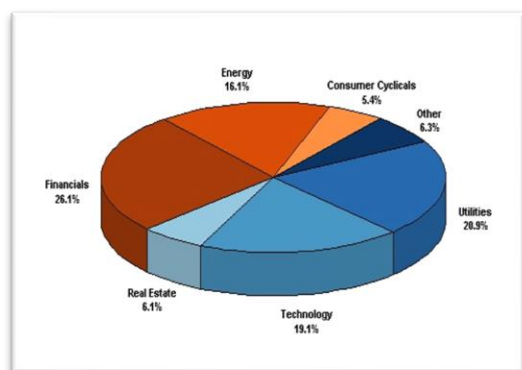
HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (EUR)



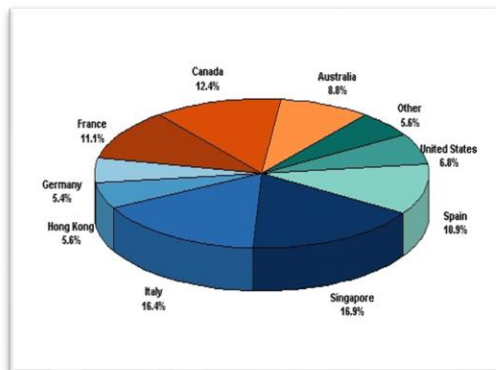
Price Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	4.15%	-0.14%	2.28%	-0.82%	1.84%
FR GLOBAL EQUITY PRICE RETURN INDEX	3.33%	14.31%	1.79%	6.76%	5.49%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	-21.51%	20.33%	-7.97%	2.82%	12.51%
FR GLOBAL EQUITY PRICE RETURN INDEX	12.67%	15.95%	-19.23%	18.78%	9.96%
Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	0.09	0.09	0.09	0.14	0.13
FR GLOBAL EQUITY PRICE RETURN INDEX	0.10	0.14	0.14	0.17	0.14
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	-0.02	-0.36	0.26	-0.06	0.14
FR GLOBAL EQUITY PRICE RETURN INDEX	1.44	0.46	0.13	0.40	0.39

Data as of 30th April 2024

SECTOR WEIGHTS



COUNTRY WEIGHTS



Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

FTSE Global Resource Protection Select Index

Disclaimer

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

About FTSE Russell

FTSE Russell is a leading global provider of benchmarks, analytics and data solutions with multi-asset capabilities, offering a precise view of the markets relevant to any investment process. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for performance benchmarking, asset allocation, investment strategy analysis and risk management.

To learn more, visit lseg.com/en/ftse-russell; or mail to: indexmanagers@lseg.com; or call your regional Client Service team office:

Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.